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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	2025 On 03-November-16			Bond Future	128.80	128.6902	128.8018	128.6902	2,542.00
18/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	418	1	418	1	0.00
18/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	408	1	408	1	0.00
18/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	428	1	428	1	0.00
18/10/2016	2030 On 03-November-16			Bond Future	9.22	92.6132	9.2199	92.6132	26,853.00
18/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	773	0	773	0	0.00
18/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	843	1	843	1	0.00
18/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	913	1	913	1	0.00
18/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
18/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
18/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
18/10/2016	2030 On 02-February-17			Bond Future	9.27	90.3754	9.2661	90.3754	444.00
18/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	166	0	166	0	0.00
18/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	305	0	305	0	0.00
18/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	236	0	236	0	0.00
18/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
18/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
18/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
18/10/2016	2030 On 04-May-17			Bond Future	9.31	92.1637	9.3088	92.1637	0.00
18/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	214	0	214	0	0.00
18/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	145	0	145	0	0.00
18/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	77	0	77	0	0.00
18/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
18/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
18/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/10/2016	2032 On 03-November-16			Bond Future	9.32	91.9016	9.3153	91.9016	13,093.00
18/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6911	7	6911	7	0.00
18/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	7045	7	7045	7	0.00
18/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	6978	7	6978	7	0.00
18/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	2	0	2	0	0.00
18/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	2	0	2	0	0.00

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18/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	2	0	2	0	0.00
18/10/2016	2032 On 02-February-17			Bond Future	9.36	93.6560	9.3637	93.6560	1,000.00
18/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3141	3	3141	3	0.00
18/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3226	3	3226	3	0.00
18/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3183	3	3183	3	0.00
18/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	2023	2	2023	2	0.00
18/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2054	2	2054	2	0.00
18/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1992	2	1992	2	0.00
18/10/2016	2032 On 04-May-17			Bond Future	9.40	91.3489	9.4048	91.3489	0.00
18/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3702	4	3702	4	0.00
18/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3665	3	3665	3	0.00
18/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3627	3	3627	3	0.00
18/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3331	4	3331	4	0.00
18/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3295	3	3295	3	0.00
18/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3367	4	3367	4	0.00
18/10/2016	2033 On 03-November-16			Bond Future	107.64	107.6318	107.6438	107.6318	4,678.00
18/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1526	2	1526	2	0.00
18/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1536	2	1536	2	0.00
18/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1516	2	1516	2	0.00
18/10/2016	2037 On 03-November-16			Bond Future	9.45	93.4489	9.4496	93.4489	36,770.00
18/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	7065	7	7065	7	0.00
18/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	7138	7	7138	7	0.00
18/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	7211	7	7211	7	0.00
18/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	6	0	6	0	0.00
18/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	5	0	5	0	0.00
18/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	6	0	6	0	0.00
18/10/2016	2037 On 02-February-17			Bond Future	9.50	90.9767	9.4952	90.9767	0.00
18/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3644	3	3644	3	0.00
18/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3737	4	3737	4	0.00
18/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3690	4	3690	4	0.00
18/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2297	2	2297	2	0.00

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18/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2264	2	2264	2	0.00
18/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2230	2	2230	2	0.00
18/10/2016	2037 On 04-May-17			Bond Future	9.54	92.7769	9.5375	92.7769	0.00
18/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4171	4	4171	4	0.00
18/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4130	4	4130	4	0.00
18/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4213	4	4213	4	0.00
18/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3784	4	3784	4	0.00
18/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3704	4	3704	4	0.00
18/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3744	4	3744	4	0.00
18/10/2016	2038 On 03-November-16			Bond Future	135.90	136.2287	135.8980	136.2287	20,563.00
18/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	422	0	422	0	0.00
18/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	412	0	412	0	0.00
18/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	432	0	432	0	0.00
18/10/2016	2040 On 03-November-16			Bond Future	9.50	97.4502	9.4996	97.4502	4,818.00
18/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2250	2	2250	2	0.00
18/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2375	2	2375	2	0.00
18/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2312	2	2312	2	0.00
18/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	570	1	570	1	0.00
18/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	545	1	545	1	0.00
18/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	521	1	521	1	0.00
18/10/2016	2040 On 02-February-17			Bond Future	9.55	94.8040	9.5452	94.8040	0.00
18/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3341	3	3341	3	0.00
18/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3387	3	3387	3	0.00
18/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3433	3	3433	3	0.00
18/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2991	3	2991	3	0.00
18/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2950	3	2950	3	0.00
18/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	3033	3	3033	3	0.00
18/10/2016	2040 On 04-May-17			Bond Future	9.59	96.6801	9.5876	96.6801	0.00
18/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4457	4	4457	4	0.00
18/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4501	4	4501	4	0.00
18/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4545	4	4545	4	0.00

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18/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4130	4	4130	4	0.00
18/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	4087	4	4087	4	0.00
18/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4173	4	4173	4	0.00
18/10/2016	2044 On 03-November-16			Bond Future	9.51	94.6358	9.5093	94.6358	19,783.00
18/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	7679	7	7679	7	0.00
18/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7602	7	7602	7	0.00
18/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	7757	7	7757	7	0.00
18/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	6	0	6	0	0.00
18/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	7	0	7	0	0.00
18/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	8	0	8	0	0.00
18/10/2016	2044 On 02-February-17			Bond Future	9.55	92.0611	9.5532	92.0611	0.00
18/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4247	4	4247	4	0.00
18/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4299	4	4299	4	0.00
18/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4196	4	4196	4	0.00
18/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2333	2	2333	2	0.00
18/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2298	2	2298	2	0.00
18/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2368	3	2368	3	0.00
18/10/2016	2044 On 04-May-17			Bond Future	9.59	93.8828	9.5940	93.8828	0.00
18/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4728	5	4728	5	0.00
18/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4683	4	4683	4	0.00
18/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4774	5	4774	5	0.00
18/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	4012	4	4012	4	0.00
18/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	4055	4	4055	4	0.00
18/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4098	4	4098	4	0.00
18/10/2016	2046 On 03-November-16			Bond Future	134.56	134.5443	134.5595	134.5443	17,474.00
18/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2530	3	2530	3	0.00
18/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2510	3	2510	3	0.00
18/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2520	3	2520	3	0.00
18/10/2016	2050 On 03-November-16			Bond Future	143.81	144.1355	143.8135	144.1355	21,628.00
18/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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18/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
18/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5717	5	5717	5	0.00
18/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5727	5	5727	5	0.00
18/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5707	5	5707	5	0.00
18/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	AL37 On 03-November-16			Index Future	503.63	503.0350	503.6300	503.0350	9.00
18/10/2016	AL37 On 02-February-17			Index Future	513.24	512.6370	513.2390	512.6370	0.00
18/10/2016	AL7T On 03-November-16			Index Future	582.80	580.9710	582.8030	580.9710	2.00
18/10/2016	AL7T On 02-February-17			Index Future	593.92	592.0600	593.9220	592.0600	0.00
18/10/2016	ALBI On 03-November-16			Index Future	531.13	529.4710	531.1320	529.4710	604.00
18/10/2016	ALBI On 02-February-17			Index Future	541.27	539.5770	541.2650	539.5770	19.00
18/10/2016	ALBI On 04-May-17			Index Future	551.97	550.2480	551.9690	550.2480	0.00
18/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2016	EL28 On 03-November-16			Bond Future	129.04	129.0204	129.0371	129.0204	0.00
18/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
18/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
18/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
18/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3123	3	3123	3	0.00
18/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3133	3	3133	3	0.00
18/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3113	3	3113	3	0.00
18/10/2016	EL28 On 02-February-17			Bond Future	131.51	131.4917	131.5075	131.4917	0.00
18/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
18/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
18/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
18/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3592	4	3592	4	0.00
18/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3612	4	3612	4	0.00
18/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3602	4	3602	4	0.00
18/10/2016	EL28 On 04-May-17			Bond Future	132.43	132.4188	132.4348	132.4188	0.00
18/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
18/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
18/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5465	5	5465	5	0.00
18/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5475	5	5475	5	0.00
18/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5485	6	5485	6	0.00
18/10/2016	ES33 On 03-November-16			Bond Future	10.33	78.4452	10.3262	78.4452	8,789.00
18/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6060	6	6060	6	0.00
18/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5944	6	5944	6	0.00
18/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6002	6	6002	6	0.00
18/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
18/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
18/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
18/10/2016	ES33 On 02-February-17			Bond Future	10.41	79.9428	10.4056	79.9428	0.00
18/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1304	1	1304	1	0.00
18/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1241	1	1241	1	0.00
18/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1177	1	1177	1	0.00
18/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
18/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
18/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
18/10/2016	ES33 On 04-May-17			Bond Future	10.48	77.7297	10.4762	77.7297	0.00
18/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	469	0	469	0	0.00
18/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	532	0	532	0	0.00
18/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	406	0	406	0	0.00
18/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
18/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
18/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
18/10/2016	ES42 On 03-November-16			Bond Future	10.45	82.7823	10.4451	82.7823	8,777.00
18/10/2016	ES42 On 02-February-17			Bond Future	10.52	84.3626	10.5193	84.3626	0.00
18/10/2016	ES42 On 04-May-17			Bond Future	10.59	81.7685	10.5893	81.7685	0.00
18/10/2016	GOVI On 03-November-16			GOVI	529.03	527.4850	529.0290	527.4850	415.00
18/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	529190	51	529190	51	0.00
18/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	528990	51	528990	51	0.00
18/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	529090	51	529090	51	0.00
18/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
18/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
18/10/2016	GOVI On 02-February-17			GOVI	539.12	537.5530	539.1230	537.5530	27.00
18/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	58030	4	58030	4	0.00
18/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	57830	4	57830	4	0.00
18/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	57930	4	57930	4	0.00
18/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
18/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
18/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
18/10/2016	GOVI On 04-May-17			GOVI	549.78	548.1830	549.7830	548.1830	0.00
18/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2875830	286	2875830	286	0.00
18/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2875930	286	2875930	286	0.00
18/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2876030	286	2876030	286	0.00
18/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
18/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
18/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
18/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2016	IGOV On 03-November-16			Index Future	250.19	250.2650	250.1860	250.2650	990.00
18/10/2016	IGOV On 02-February-17			Index Future	254.97	255.0580	254.9740	255.0580	118.00
18/10/2016	IGOV On 04-May-17			Index Future	260.03	260.1170	260.0310	260.1170	0.00
18/10/2016	ILBI On 03-November-16			Index Future	678.25	678.3960	678.2450	678.3960	0.00
18/10/2016	ILBI On 02-February-17			Index Future	691.37	691.5260	691.3710	691.5260	155.00
18/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
18/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0217	100.0193	100.0217	0.00
18/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.66	99.6665	99.6577	99.6665	0.00
18/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.72	99.7449	99.7239	99.7449	0.00
18/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.01	100.0512	100.0125	100.0512	0.00
18/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.04	100.0781	100.0400	100.0781	0.00
18/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.35	99.4035	99.3531	99.4035	0.00
18/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.04	99.1074	99.0444	99.1074	0.00
18/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.13	99.2103	99.1321	99.2103	0.00
18/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.66	99.7500	99.6600	99.7500	0.00
18/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.30	98.4162	98.3006	98.4162	0.00
18/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.67	97.7889	97.6674	97.7889	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	IS05 On 15-June-21			Interest Rate Swap	97.00	97.1276	96.9986	97.1276	0.00
18/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.30	97.4332	97.2955	97.4332	0.00
18/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.55	99.6963	99.5509	99.6963	50.00
18/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.48	98.7250	98.4785	98.7250	0.00
18/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.59	95.8392	95.5897	95.8392	0.00
18/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.39	94.6388	94.3882	94.6388	0.00
18/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.49	96.7392	96.4924	96.7392	0.00
18/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.16	100.3962	100.1551	100.3962	0.00
18/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
18/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.36	92.6300	7.3600	92.6300	0.00
18/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.43	92.5600	7.4300	92.5600	10,000.00
18/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
18/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.48	92.5100	7.4800	92.5100	0.00
18/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.49	92.4900	7.4900	92.4900	1,000.00
18/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.57	92.3900	7.5700	92.3900	0.00
18/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.59	92.3600	7.5900	92.3600	0.00
18/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.60	92.3500	7.6000	92.3500	0.00
18/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.60	92.3500	7.6000	92.3500	0.00
18/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
18/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.60	92.3500	7.6000	92.3500	0.00
18/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/10/2016	R023 On 03-November-16			Bond Future	8.51	97.6371	8.5101	97.6371	15,171.00
18/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5525	5	5525	5	0.00
18/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5569	5	5569	5	0.00
18/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5613	5	5613	5	0.00
18/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R023 On 02-February-17			Bond Future	8.56	99.5011	8.5550	99.5011	2,245.00
18/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2227	2	2227	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2198	2	2198	2	0.00
18/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2168	2	2168	2	0.00
18/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	868	1	868	1	0.00
18/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	853	1	853	1	0.00
18/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	884	1	884	1	0.00
18/10/2016	R023 On 04-May-17			Bond Future	8.58	97.5358	8.5821	97.5358	0.00
18/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1892	2	1892	2	0.00
18/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1937	2	1937	2	0.00
18/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1915	2	1915	2	0.00
18/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1857	2	1857	2	0.00
18/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1814	2	1814	2	0.00
18/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1836	2	1836	2	0.00
18/10/2016	R035 On 03-November-16			Bond Future	9.39	96.8183	9.3905	96.8183	4,673.00
18/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1485	1	1485	1	0.00
18/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1648	1	1648	1	0.00
18/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1566	1	1566	1	0.00
18/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R035 On 02-February-17			Bond Future	9.44	98.6666	9.4403	98.6666	0.00
18/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	574	0	574	0	0.00
18/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	656	0	656	0	0.00
18/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	492	0	492	0	0.00
18/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R035 On 04-May-17			Bond Future	9.48	96.1139	9.4797	96.1139	0.00
18/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	410	0	410	0	0.00
18/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	573	0	573	0	0.00
18/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	492	0	492	0	0.00
18/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R186 On 03-November-16			Bond Future	8.82	114.7324	8.8195	114.7324	88,950.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	2189	2	2189	2	0.00
18/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5755	5	5755	5	0.00
18/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1458	1	1458	1	0.00
18/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4047	4	4047	4	1,425.00
18/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	189	0	189	0	0.00
18/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	876	1	876	1	0.00
18/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1411	1	1411	1	0.00
18/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2778	2	2778	2	1,425.00
18/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	38	0	38	0	150.00
18/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1188	1	1188	1	0.00
18/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1505	1	1505	1	0.00
18/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6083	6	6083	6	0.00
18/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	4	0	4	0	0.00
18/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	2	0	2	0	0.00
18/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	620	1	620	1	5,092.00
18/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	224	0	224	0	108.00
18/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	467	1	467	1	0.00
18/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	445	1	445	1	0.00
18/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3807	4	3807	4	0.00
18/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2341	3	2341	3	150.00
18/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	491	1	491	1	0.00
18/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	123	0	123	0	0.00
18/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	873	1	873	1	150.00
18/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	31	0	31	0	0.00
18/10/2016	R186 On 02-February-17			Bond Future	8.86	111.6200	8.8626	111.6200	5,191.00
18/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5051	5	5051	5	0.00
18/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2264	2	2264	2	0.00
18/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4544	4	4544	4	0.00
18/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1434	1	1434	1	7,000.00
18/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2060	2	2060	2	0.00
18/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	375	0	375	0	7,000.00
18/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	909	1	909	1	500.00
18/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1994	2	1994	2	0.00
18/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1030	1	1030	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2027	2	2027	2	0.00
18/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2371	2	2371	2	0.00
18/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	740	1	740	1	13,500.00
18/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2213	2	2213	2	500.00
18/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3279	4	3279	4	0.00
18/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4404	5	4404	5	0.00
18/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2500	3	2500	3	0.00
18/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	894	1	894	1	750.00
18/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6593	7	6593	7	0.00
18/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2426	3	2426	3	0.00
18/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4092	4	4092	4	0.00
18/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2463	3	2463	3	0.00
18/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2112	2	2112	2	750.00
18/10/2016	R186 On 04-May-17			Bond Future	8.90	113.8283	8.8977	113.8283	0.00
18/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3045	3	3045	3	0.00
18/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3079	3	3079	3	0.00
18/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3010	3	3010	3	0.00
18/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3063	3	3063	3	0.00
18/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	3029	3	3029	3	0.00
18/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2995	3	2995	3	0.00
18/10/2016	R197 On 03-November-16			Bond Future	303.45	303.4182	303.4510	303.4182	861.00
18/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
18/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
18/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
18/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	119	0	119	0	0.00
18/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	129	0	129	0	0.00
18/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	109	0	109	0	0.00
18/10/2016	R202 On 03-November-16			Bond Future	250.48	250.4506	250.4784	250.4506	35,721.00
18/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
18/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
18/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
18/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3382	3	3382	3	0.00
18/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3392	3	3392	3	0.00
18/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3372	3	3372	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	R203 On 03-November-16			Bond Future	7.66	101.6654	7.6600	101.6654	23,024.00
18/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	953	1	953	1	0.00
18/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	969	1	969	1	0.00
18/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	961	1	961	1	0.00
18/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R203 On 02-February-17			Bond Future	7.66	103.6063	7.6588	103.6063	620.00
18/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	157	0	157	0	0.00
18/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	164	0	164	0	0.00
18/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	160	0	160	0	0.00
18/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	131	0	131	0	0.00
18/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	128	0	128	0	0.00
18/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	133	0	133	0	0.00
18/10/2016	R203 On 04-May-17			Bond Future	7.29	101.4818	7.2946	101.4818	0.00
18/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	61	0	61	0	0.00
18/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	62	0	62	0	0.00
18/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	64	0	64	0	0.00
18/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	194	0	194	0	0.00
18/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	196	0	196	0	0.00
18/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	191	0	191	0	0.00
18/10/2016	R204 On 03-November-16			Bond Future	7.86	103.2600	7.8572	103.2600	31,393.00
18/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2557	2	2557	2	0.00
18/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2594	3	2594	3	0.00
18/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2575	3	2575	3	0.00
18/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R204 On 02-February-17			Bond Future	7.88	101.1912	7.8761	101.1912	28.00
18/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	878	1	878	1	0.00
18/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	891	1	891	1	0.00
18/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	904	1	904	1	0.00
18/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	191	0	191	0	0.00
18/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	182	0	182	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	186	0	186	0	0.00
18/10/2016	R204 On 04-May-17			Bond Future	7.86	103.1932	7.8571	103.1932	0.00
18/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	564	1	564	1	0.00
18/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	580	1	580	1	0.00
18/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	572	1	572	1	0.00
18/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	493	1	493	1	0.00
18/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	486	1	486	1	0.00
18/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	500	1	500	1	0.00
18/10/2016	R207 On 03-November-16			Bond Future	8.07	99.9411	8.0678	99.9411	58,813.00
18/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	145	0	145	0	0.00
18/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	137	0	137	0	0.00
18/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	154	0	154	0	0.00
18/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	475	1	475	1	0.00
18/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	494	1	494	1	0.00
18/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	513	1	513	1	0.00
18/10/2016	R207 On 02-February-17			Bond Future	8.10	98.2066	8.0971	98.2066	21.00
18/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2148	2	2148	2	62.00
18/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2843	3	2843	3	0.00
18/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2889	3	2889	3	0.00
18/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2866	3	2866	3	0.00
18/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	115	0	115	0	0.00
18/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	48	0	48	0	0.00
18/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	45	0	45	0	0.00
18/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	47	0	47	0	0.00
18/10/2016	R207 On 04-May-17			Bond Future	8.11	100.1497	8.1127	100.1497	0.00
18/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	978	1	978	1	0.00
18/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1004	1	1004	1	0.00
18/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	991	1	991	1	0.00
18/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	753	1	753	1	0.00
18/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	774	1	774	1	0.00
18/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	763	1	763	1	0.00
18/10/2016	R207 On 03-August-17			Bond Future	8.09	98.5688	8.0902	98.5688	0.00
18/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1084	1	1084	1	51.00
18/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1350	1	1350	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1337	1	1337	1	0.00
18/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1364	1	1364	1	0.00
18/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	696	1	696	1	0.00
18/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	681	1	681	1	0.00
18/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	870	1	870	1	0.00
18/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	688	1	688	1	0.00
18/10/2016	R208 On 03-November-16			Bond Future	8.26	95.1358	8.2594	95.1358	30,293.00
18/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4458	4	4458	4	0.00
18/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4491	4	4491	4	0.00
18/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4524	4	4524	4	0.00
18/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R208 On 02-February-17			Bond Future	8.30	96.9521	8.2981	96.9521	0.00
18/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1649	2	1649	2	0.00
18/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1626	2	1626	2	0.00
18/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1671	2	1671	2	0.00
18/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	517	1	517	1	0.00
18/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	506	1	506	1	0.00
18/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	527	1	527	1	0.00
18/10/2016	R208 On 04-May-17			Bond Future	8.32	95.4665	8.3195	95.4665	0.00
18/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1341	1	1341	1	0.00
18/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1375	1	1375	1	0.00
18/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1358	1	1358	1	0.00
18/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1181	1	1181	1	0.00
18/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1152	1	1152	1	0.00
18/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1166	1	1166	1	0.00
18/10/2016	R209 On 03-November-16			Bond Future	9.34	72.8964	9.3390	72.8964	37,761.00
18/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	5909	6	5909	6	0.00
18/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6031	6	6031	6	0.00
18/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	45	0	45	0	345.00
18/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	5970	6	5970	6	0.00
18/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	229	0	229	0	0.00
18/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1344	1	1344	1	0.00

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18/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	70	0	70	0	250.00
18/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1217	1	1217	1	120.00
18/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	912	1	912	1	0.00
18/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	216	0	216	0	0.00
18/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	3	0	3	0	0.00
18/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	3	0	3	0	0.00
18/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	574	1	574	1	250.00
18/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2292	3	2292	3	250.00
18/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3889	4	3889	4	0.00
18/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	4	0	4	0	0.00
18/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2352	3	2352	3	345.00
18/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	654	1	654	1	0.00
18/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3464	4	3464	4	0.00
18/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	905	1	905	1	345.00
18/10/2016	R209 On 02-February-17			Bond Future	9.38	74.2880	9.3811	74.2880	0.00
18/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	2980	3	2980	3	0.00
18/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2902	3	2902	3	0.00
18/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2941	3	2941	3	0.00
18/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1881	2	1881	2	0.00
18/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1852	2	1852	2	0.00
18/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1824	2	1824	2	0.00
18/10/2016	R209 On 04-May-17			Bond Future	9.42	72.6062	9.4167	72.6062	0.00
18/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3389	3	3389	3	0.00
18/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3459	3	3459	3	0.00
18/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3424	3	3424	3	0.00
18/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3092	3	3092	3	0.00
18/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3059	3	3059	3	0.00
18/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3026	3	3026	3	0.00
18/10/2016	R210 On 03-November-16			Bond Future	187.26	187.2424	187.2633	187.2424	2,071.00
18/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
18/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
18/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
18/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1637	2	1637	2	0.00
18/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1657	2	1657	2	0.00

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18/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1647	2	1647	2	0.00
18/10/2016	R211 On 03-November-16			Bond Future	142.21	142.1895	142.2065	142.1895	56.00
18/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	446	0	446	0	0.00
18/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	456	0	456	0	0.00
18/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	466	0	466	0	0.00
18/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R212 On 03-November-16			Bond Future	148.39	148.3719	148.3879	148.3719	3,049.00
18/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	278	0	278	0	0.00
18/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	268	0	268	0	0.00
18/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	288	0	288	0	0.00
18/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
18/10/2016	R213 On 03-November-16			Bond Future	9.23	83.4833	9.2301	83.4833	42,360.00
18/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	6179	6	6179	6	0.00
18/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	6302	6	6302	6	0.00
18/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	6240	6	6240	6	0.00
18/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	2	0	2	0	0.00
18/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	2	0	2	0	0.00
18/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	2	0	2	0	0.00
18/10/2016	R213 On 02-February-17			Bond Future	9.28	85.0770	9.2777	85.0770	0.00
18/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2739	3	2739	3	0.00
18/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2815	3	2815	3	0.00
18/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2777	3	2777	3	0.00
18/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1916	2	1916	2	0.00
18/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1858	2	1858	2	0.00
18/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1887	2	1887	2	0.00
18/10/2016	R213 On 04-May-17			Bond Future	9.31	83.2072	9.3144	83.2072	0.00
18/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3309	3	3309	3	0.00
18/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3274	3	3274	3	0.00
18/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3240	3	3240	3	0.00
18/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2970	3	2970	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2937	3	2937	3	0.00
18/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	3002	3	3002	3	0.00
18/10/2016	R214 On 03-November-16			Bond Future	9.41	73.2764	9.4142	73.2764	29,619.00
18/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	6355	6	6355	6	0.00
18/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	6230	6	6230	6	0.00
18/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	6293	6	6293	6	0.00
18/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	4	0	4	0	0.00
18/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	4	0	4	0	0.00
18/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	3	0	3	0	0.00
18/10/2016	R214 On 02-February-17			Bond Future	9.46	74.6754	9.4578	74.6754	7,379.00
18/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3334	3	3334	3	0.00
18/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3292	3	3292	3	0.00
18/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3376	3	3376	3	0.00
18/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1820	2	1820	2	0.00
18/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1792	2	1792	2	0.00
18/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1848	2	1848	2	0.00
18/10/2016	R214 On 04-May-17			Bond Future	9.49	72.8534	9.4921	72.8534	0.00
18/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3754	4	3754	4	0.00
18/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3678	4	3678	4	0.00
18/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3716	4	3716	4	0.00
18/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3191	3	3191	3	0.00
18/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3158	3	3158	3	0.00
18/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3124	3	3124	3	0.00
18/10/2016	R248 On 03-November-16			Bond Future	9.46	94.1322	9.4645	94.1322	64,689.00
18/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	8000	8	8000	8	0.00
18/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	7921	8	7921	8	0.00
18/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	7842	7	7842	7	0.00
18/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	8	0	8	0	0.00
18/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	7	0	7	0	0.00
18/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	8	0	8	0	0.00
18/10/2016	R248 On 02-February-17			Bond Future	9.51	95.9292	9.5096	95.9292	0.00
18/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4597	4	4597	4	0.00
18/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4651	4	4651	4	0.00
18/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4706	4	4706	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2292	2	2292	2	0.00
18/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2326	2	2326	2	0.00
18/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2258	2	2258	2	0.00
18/10/2016	R248 On 04-May-17			Bond Future	9.55	93.3858	9.5453	93.3858	0.00
18/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5104	5	5104	5	0.00
18/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5057	5	5057	5	0.00
18/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5009	5	5009	5	0.00
18/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	4012	4	4012	4	0.00
18/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3969	4	3969	4	0.00
18/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	4054	4	4054	4	0.00